

STAT 139: Final Project

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EDA

```
set.seed(139)
library(dplyr)
```

```
##
## Attaching package: 'dplyr'
```

```
## The following objects are masked from 'package:stats':
##
##   filter, lag
```

```
## The following objects are masked from 'package:base':
##
##   intersect, setdiff, setequal, union
```

```
# Load team data
team_data = list()
team_wins <- list()
drop = c("W", "L")
for (year in 1997:2022) {
  df1 = read.csv(paste("data/teams_data/batting", year, ".csv", sep=""))
  df2 = read.csv(paste("data/teams_data/pitching", year, ".csv", sep=""))
  df3 = read.csv(paste("data/teams_data/fielding", year, ".csv", sep=""))
  df_tot = merge(merge(df1, df2, by="Tm", suffixes=c(".bat", ".pitch")), df3, by="Tm", suffixes=c("", "

  df_tot = df_tot[
    !(df_tot$Tm %in% c("", "League Average")),
    !(names(df_tot) %in% drop)
  ]
  df_tot$Tm = factor(df_tot$Tm)
  team_data[[year]] = df_tot
  team_wins[[year]] = df_tot[, c("Tm", "W.L.")]
}

# Load player data
years <- 1997:2022
bps <- c("batting", "pitching", "fielding")
player_data <- list()
```

```

for (year in years) {
  player_data[[year]] <- list()
  for (bp in bps) {
    player_data[[year]][[bp]] <- read.csv(paste("data/player_data/", bp, year, ".csv", sep=""))
    quant_cols <- names(select_if(player_data[[year]][[bp]], is.numeric))
    for (col in quant_cols) {
      # impute data with mean
      df <- player_data[[year]][[bp]]
      player_data[[year]][[bp]][is.na(player_data[[year]][[bp]][,col]),col] <- mean(df[,col], na.rm=TRUE)
    }
  }
}

fa_data = list()
for (year in years) {
  fa_data[[year]] = read.csv(paste("data/fa_data/fa", year, ".csv", sep=""))
  fa_data[[year]]$WAR3[is.na(fa_data[[year]]$WAR3)] = 0
}

```

```

set.seed(139)
# Data Cleaning for the Team Data
team_wins <- list()
for (year in years) {
  team_wins[[year]] <- team_data[[year]][!(team_data[[year]]$Tm %in% c("", "League Average")), c("Tm",
}]

```

```

set.seed(139)
# Clean player data
for (year in years) {
  for (bp in bps) {
    player_data[[year]][[bp]]$year <- year
    player_data[[year]][[bp]]$year_adj <- year - 1997
  }
}

for (year in years) {
  player_data[[year]][["pitching"]] = player_data[[year]][["pitching"]][!is.infinite(player_data[[year]]$
}]

long_team_names <- team_data[[year]][!(team_data[[year]]$Tm %in% c("", "League Average")),]$Tm
short_team_names <- c("ARI", "ATL", "BAL", "BOS", "CHC", "CHW", "CIN", "CLE", "COL", "DET",
  "HOU", "KCR", "LAA", "LAD", "MIA", "MIL", "MIN", "NYM", "NYY", "OAK",
  "PHI", "PIT", "SDP", "SFG", "SEA", "STL", "TBR", "TEX", "TOR", "WSN")

agg_data <- list()
for (year in years) {
  agg_data[[year]] <- list()
  for (bp in bps) {
    quant_cols <- names(select_if(player_data[[year]][[bp]], is.numeric))
    agg_data[[year]][[bp]] <- player_data[[year]][[bp]][, c("Tm", quant_cols)] %>%
      group_by(Tm) %>%
      summarise(across(quant_cols, ~weighted.mean(., w = G)))
    agg_data[[year]][[bp]] <- agg_data[[year]][[bp]][!(agg_data[[year]][[bp]]$Tm == "TOT"),]
    agg_data[[year]][[bp]]$long_Tm <- factor(

```

```

    agg_data[[year]][[bp]]$Tm,
    levels=short_team_names,
    labels=long_team_names
  )
}
}

```

```

## Warning: Using an external vector in selections was deprecated in tidysselect 1.1.0.
## i Please use `all_of()` or `any_of()` instead.
##   # Was:
##   data %>% select(quant_cols)
##
##   # Now:
##   data %>% select(all_of(quant_cols))
##
## See <https://tidysselect.r-lib.org/reference/faq-external-vector.html>.

```

```

player_combo <- list()
for (year in years) {
  player_combo[[year]] <- merge(merge(agg_data[[year]][[bps[1]]], agg_data[[year]][[bps[2]]], by="Tm",
}

agg_fa_data <- list()
for (year in years) {
  agg_fa_data[[year]] = fa_data[[year]] %>% group_by(To.Team) %>% summarise(tot_fa_war3=sum(WAR3), num_
}

# add response variable to player data
player_with_wins <- list()
for (year in 1997:2021) {
  player_with_wins[[year]] <- merge(player_combo[[year]], team_wins[[year+1]], by.x="long_Tm.pitch", by

}

player_with_wins_fa <- list()
for (year in 1997:2021) {
  player_with_wins_fa[[year]] <- merge(player_with_wins[[year]], agg_fa_data[[year]], by.x="long_Tm.pit

}

player_with_wins_combined = bind_rows(player_with_wins_fa, )
player_with_wins_combined$W.L..same_year = 100 * player_with_wins_combined$W.L..same_year
player_with_wins_combined$W.L..next_year = 100 * player_with_wins_combined$W.L..next_year

drop_cols = c("long_Tm.pitch", "Rk.bat", "G.bat", "long_Tm.bat", "Rk.pitch", "W", "L", "G.pitch", "long
              "Age", "GS", "CG", "GS.field", "CG.field", "Rdrs", "Rdrs.yr", "Rgood")
player_with_wins_combined = player_with_wins_combined[, !(names(player_with_wins_combined) %in% drop_co

n.rows = nrow(player_with_wins_combined)
n.train = 0.8 * n.rows
train.rows = sample(n.rows, n.train)
train.df = player_with_wins_combined[train.rows,]
colnames(train.df)[colnames(train.df) == 'OPS.'] <- 'OPSplus'
colnames(train.df)[colnames(train.df) == 'ERA.'] <- 'ERApplus'

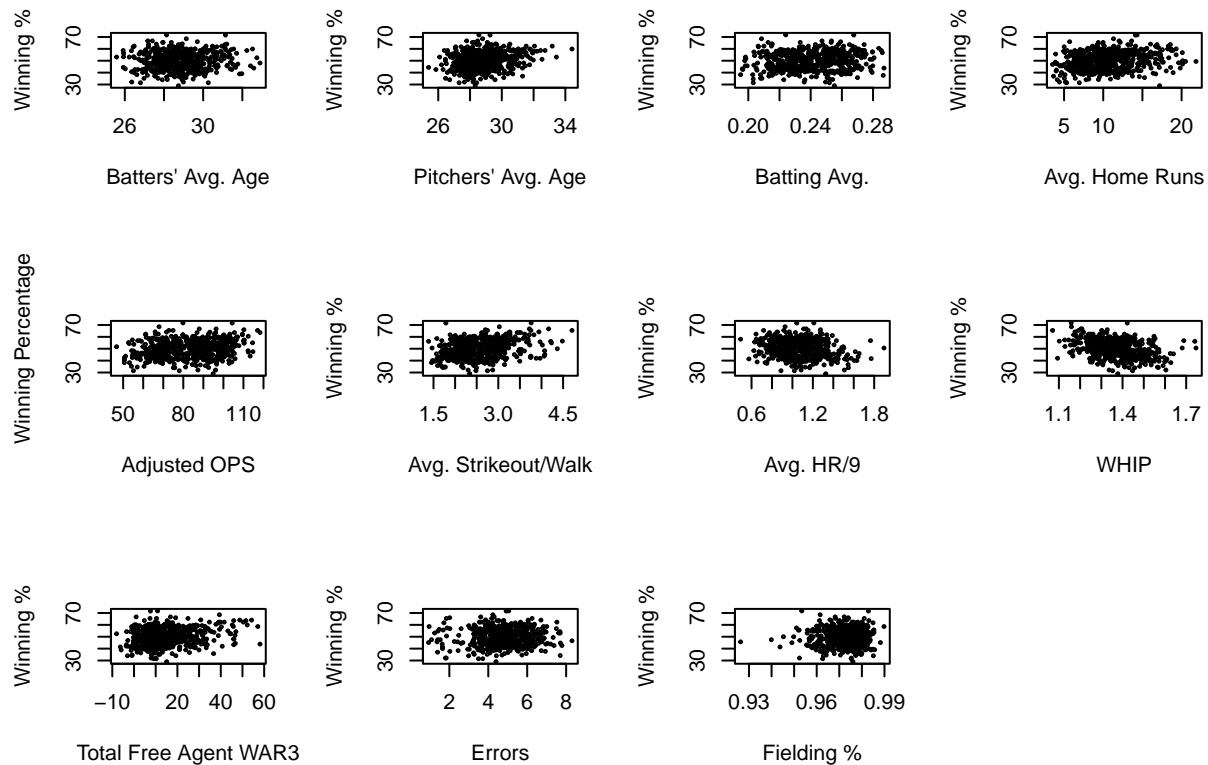
```

```
test.df = player_with_wins_combined[-train.rows,]
colnames(test.df)[colnames(test.df) == 'OPS.'] <- 'OPSplus'
colnames(test.df)[colnames(test.df) == 'ERA.'] <- 'ERApplus'
```

```
set.seed(139)
# train.df
names(train.df)
```

```
## [1] "Tm"           "Age.bat"      "PA"           "AB"
## [5] "R.bat"        "H.bat"        "X2B"          "X3B"
## [9] "HR.bat"       "RBI"          "SB"           "CS"
## [13] "BB.bat"       "SO.bat"       "BA"           "OBP"
## [17] "SLG"          "OPS"          "OPSplus"      "TB"
## [21] "GDP"          "HBP.bat"      "SH"           "SF"
## [25] "IBB.bat"      "year.bat"     "year_adj.bat" "Age.pitch"
## [29] "W.L..same_year" "ERA"         "GF"           "SHO"
## [33] "SV"           "IP"           "H.pitch"      "R.pitch"
## [37] "ER"           "HR.pitch"     "BB.pitch"     "IBB.pitch"
## [41] "SO.pitch"     "HBP.pitch"    "BK"           "WP"
## [45] "BF"           "ERApplus"     "FIP"          "WHIP"
## [49] "H9"           "HR9"          "BB9"          "S09"
## [53] "SO.W"         "year.pitch"   "year_adj.pitch" "Rk"
## [57] "G"            "Inn"          "Ch"           "PO"
## [61] "A"            "E"            "DP"           "Fld."
## [65] "Rtot"         "Rtot.yr"      "RF.9"         "RF.G"
## [69] "year"         "year_adj"     "W.L..next_year" "tot_fa_war3"
## [73] "num_fas"
```

```
set.seed(139)
# Explore Potential Predictors
par(mfrow=c(3,4))
plot(W.L..next_year ~ Age.bat, data=train.df,
     xlab="Batters' Avg. Age", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ Age.pitch, data=train.df,
     xlab="Pitchers' Avg. Age", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ BA, data=train.df,
     xlab="Batting Avg.", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ HR.bat, data=train.df,
     xlab="Avg. Home Runs", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ OPSplus, data=train.df,
     xlab="Adjusted OPS", ylab="Winning Percentage", cex=0.3)
plot(W.L..next_year ~ SO.W, data=train.df,
     xlab="Avg. Strikeout/Walk", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ HR9, data=train.df,
     xlab="Avg. HR/9", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ WHIP, data=train.df,
     xlab="WHIP", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ tot_fa_war3, data=train.df,
     xlab="Total Free Agent WAR3", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ E, data=train.df,
     xlab="Errors", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ Fld., data=train.df,
     xlab="Fielding %", ylab="Winning %", cex=0.3)
```

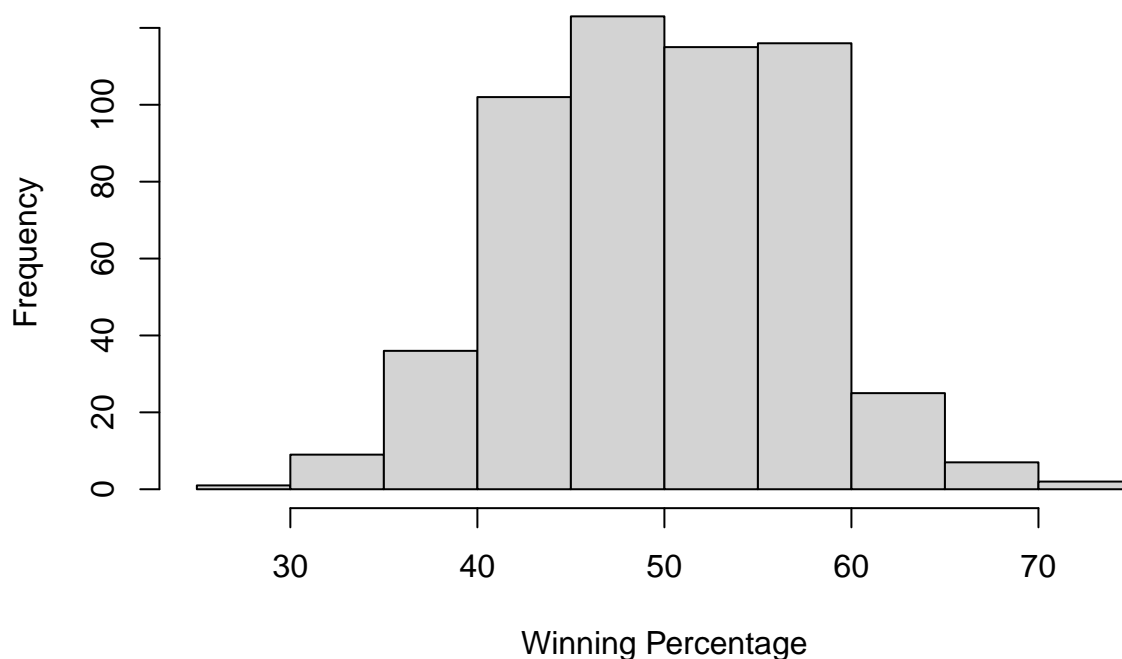


```
set.seed(139)
# Summary statistics for winpct
summary(train.df$W.L..next_year)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##  29.00  44.25   50.00   50.00  55.60   71.70
```

```
# Histogram for winpct
hist(train.df$W.L..next_year, main="Distribution of Winning Percentage",
     xlab="Winning Percentage")
```

Distribution of Winning Percentage



```
set.seed(139)
# Correlation matrix
cor(train.df[, c("W.L..next_year", "Age.bat", "Age.pitch", "BA", "HR.bat", "OPS", "SO.W", "HR9", "WHIP")])
```

```
##           W.L..next_year  Age.bat  Age.pitch      BA      HR.bat
## W.L..next_year      1.00000000  0.08224671  0.21742466  0.12566525  0.22847988
## Age.bat             0.08224671  1.00000000  0.55001609  0.17936468  0.14955980
## Age.pitch           0.21742466  0.55001609  1.00000000  0.11001110  0.17415837
## BA                  0.12566525  0.17936468  0.11001110  1.00000000  0.54086115
## HR.bat              0.22847988  0.14955980  0.17415837  0.54086115  1.00000000
## OPS                 0.21118275  0.14622701  0.15726077  0.91088907  0.70048120
## SO.W                0.27971182 -0.12666156  0.01433416 -0.16523565  0.04242539
## HR9                 -0.21914037 -0.15698253 -0.11519862  0.06053036  0.13528353
## WHIP                -0.37861475  0.01837121 -0.09029580  0.15570078 -0.02679298
## tot_fa_war3         0.24658861  0.20214373  0.27480015  0.08147753  0.12028178
## E                   0.05870997  0.07619294  0.08515064  0.15724569  0.24875661
## Fld.                0.07749318  0.11616465  0.15603131  0.03284303  0.09552827
##           OPS      SO.W      HR9      WHIP tot_fa_war3
## W.L..next_year  0.2111827540  0.27971182 -0.21914037 -0.37861475  0.24658861
## Age.bat         0.1462270149 -0.12666156 -0.15698253  0.01837121  0.20214373
## Age.pitch       0.1572607748  0.01433416 -0.11519862 -0.09029580  0.27480015
## BA              0.9108890698 -0.16523565  0.06053036  0.15570078  0.08147753
## HR.bat          0.7004811952  0.04242539  0.13528353 -0.02679298  0.12028178
## OPS             1.0000000000 -0.03748966  0.20036799  0.10150780  0.14490028
## SO.W            -0.0374896628  1.00000000 -0.08710935 -0.74611516  0.11303284
```

```
## HR9          0.2003679869 -0.08710935  1.00000000  0.44954337 -0.01632062
## WHIP         0.1015078012 -0.74611516  0.44954337  1.00000000 -0.07786594
## tot_fa_war3  0.1449002814  0.11303284 -0.01632062 -0.07786594  1.00000000
## E           0.0483299012 -0.34676528 -0.17488952  0.19344202 -0.07855023
## Fld.        0.0001700022  0.03183827 -0.13485425 -0.15172872  0.03494714
##              E          Fld.
## W.L..next_year 0.05870997  0.0774931799
## Age.bat       0.07619294  0.1161646523
## Age.pitch     0.08515064  0.1560313061
## BA           0.15724569  0.0328430314
## HR.bat       0.24875661  0.0955282742
## OPS          0.04832990  0.0001700022
## SO.W         -0.34676528  0.0318382734
## HR9          -0.17488952 -0.1348542488
## WHIP         0.19344202 -0.1517287249
## tot_fa_war3  -0.07855023  0.0349471418
## E            1.00000000 -0.0300911417
## Fld.        -0.03009114  1.0000000000
```

```
cor(train.df[, c("W.L..next_year", "Age.bat", "Age.pitch", "BA", "HR.bat", "OPS", "SO.W", "HR9", "WHIP")])
```

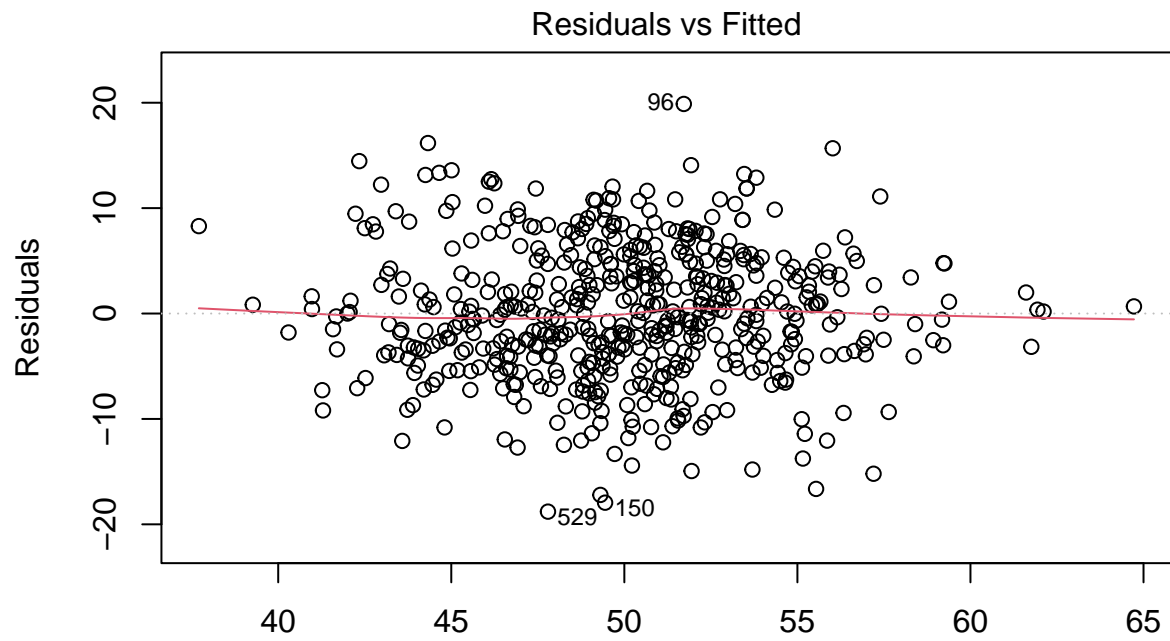
```
##              W.L..next_year    Age.bat    Age.pitch    BA
## W.L..next_year    1.000000000  0.0067645221  0.0472734818  0.015791755
## Age.bat          0.006764522  1.0000000000  0.3025177042  0.032171688
## Age.pitch        0.047273482  0.3025177042  1.0000000000  0.012102441
## BA               0.015791755  0.0321716877  0.0121024412  1.000000000
## HR.bat           0.052203057  0.0223681334  0.0303311363  0.292530787
## OPS              0.044598156  0.0213823399  0.0247309513  0.829718897
## SO.W             0.078238703  0.0160431499  0.0002054681  0.027302819
## HR9              0.048022500  0.0246435148  0.0132707225  0.003663925
## WHIP             0.143349129  0.0003375014  0.0081533311  0.024242733
## tot_fa_war3      0.060805942  0.0408620872  0.0755151242  0.006638587
## E                0.003446860  0.0058053636  0.0072506310  0.024726208
## Fld.             0.006005193  0.0134942264  0.0243457685  0.001078665
##              HR.bat          OPS          SO.W          HR9          WHIP
## W.L..next_year  0.0522030566  4.459816e-02  0.0782387030  0.0480224998  0.1433491285
## Age.bat         0.0223681334  2.138234e-02  0.0160431499  0.0246435148  0.0003375014
## Age.pitch       0.0303311363  2.473095e-02  0.0002054681  0.0132707225  0.0081533311
## BA              0.2925307865  8.297189e-01  0.0273028187  0.0036639247  0.0242427326
## HR.bat          1.0000000000  4.906739e-01  0.0017999134  0.0183016333  0.0007178638
## OPS             0.4906739048  1.000000e+00  0.0014054748  0.0401473302  0.0103038337
## SO.W            0.0017999134  1.405475e-03  1.0000000000  0.0075880387  0.5566878383
## HR9             0.0183016333  4.014733e-02  0.0075880387  1.0000000000  0.2020892372
## WHIP            0.0007178638  1.030383e-02  0.5566878383  0.2020892372  1.0000000000
## tot_fa_war3     0.0144677066  2.099609e-02  0.0127764222  0.0002663625  0.0060631047
## E               0.0618798534  2.335779e-03  0.1202461613  0.0305863439  0.0374198160
## Fld.            0.0091256512  2.890074e-08  0.0010136757  0.0181856684  0.0230216060
##              tot_fa_war3          E          Fld.
## W.L..next_year  0.0608059421  0.0034468602  6.005193e-03
## Age.bat         0.0408620872  0.0058053636  1.349423e-02
## Age.pitch       0.0755151242  0.0072506310  2.434577e-02
## BA              0.0066385874  0.0247262081  1.078665e-03
## HR.bat          0.0144677066  0.0618798534  9.125651e-03
## OPS             0.0209960915  0.0023357794  2.890074e-08
```

```
## SO.W          0.0127764222 0.1202461613 1.013676e-03
## HR9           0.0002663625 0.0305863439 1.818567e-02
## WHIP          0.0060631047 0.0374198160 2.302161e-02
## tot_fa_war3   1.0000000000 0.0061701382 1.221303e-03
## E             0.0061701382 1.0000000000 9.054768e-04
## Fld.          0.0012213027 0.0009054768 1.000000e+00
```

```
set.seed(139)
# Baseline Multiple Regression Model
baseline <- lm(W.L..next_year ~ Age.bat + Age.pitch + BA + HR.bat +
              OPS + SO.W + HR9 + WHIP + tot_fa_war3 + E + Fld. , data = train.df)
summary(baseline)
```

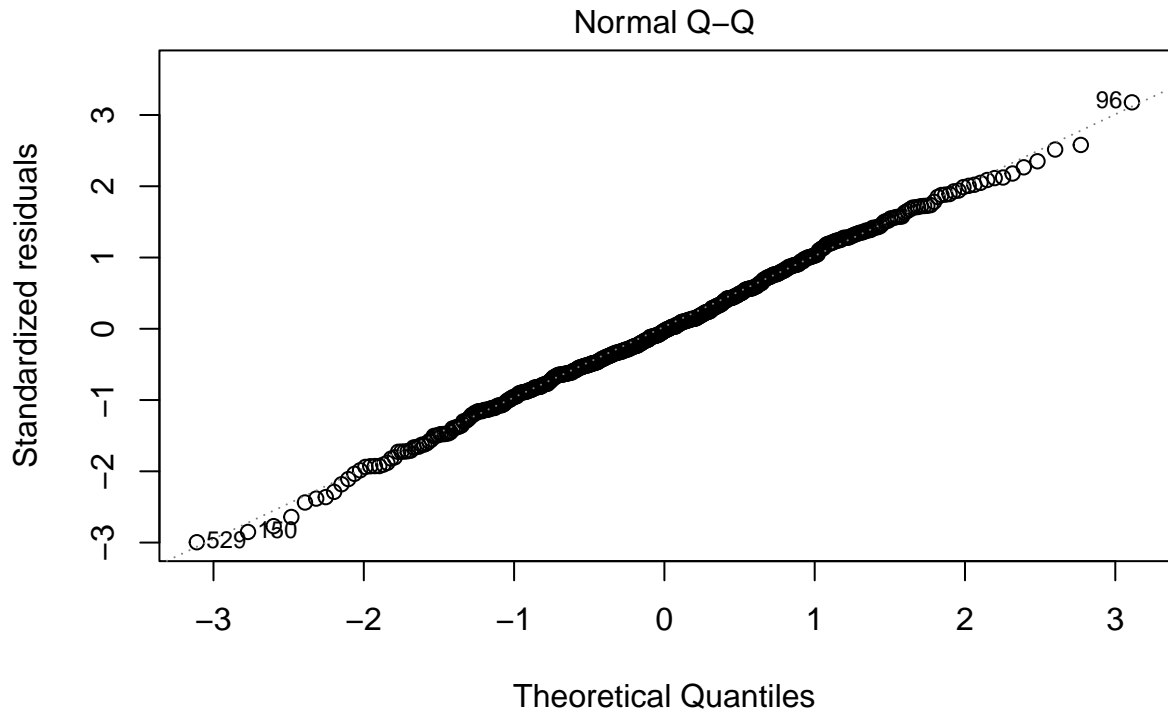
```
##
## Call:
## lm(formula = W.L..next_year ~ Age.bat + Age.pitch + BA + HR.bat +
##     OPS + SO.W + HR9 + WHIP + tot_fa_war3 + E + Fld., data = train.df)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -18.7940  -3.9996  -0.1834   4.3942  19.8820
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   28.6771     38.5617   0.744 0.457410
## Age.bat       -0.2027     0.2738  -0.740 0.459511
## Age.pitch      0.4866     0.2695   1.805 0.071580 .
## BA           -167.7755    43.1161  -3.891 0.000113 ***
## HR.bat        -0.1662     0.1318  -1.261 0.207948
## OPS           86.8924    17.1237   5.074 5.41e-07 ***
## SO.W           0.4083     0.8394   0.486 0.626876
## HR9           -5.0925     1.7943  -2.838 0.004714 **
## WHIP          -21.0898     4.8067  -4.388 1.39e-05 ***
## tot_fa_war3    0.1011     0.0249   4.061 5.63e-05 ***
## E              1.0228     0.2805   3.646 0.000293 ***
## Fld.          22.9958    37.3691   0.615 0.538577
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 6.345 on 524 degrees of freedom
## Multiple R-squared:  0.2933, Adjusted R-squared:  0.2784
## F-statistic: 19.77 on 11 and 524 DF,  p-value: < 2.2e-16
```

```
set.seed(139)
# Assess Linear Model Assumptions
plot(baseline, which=c(1,2))
```

Fitted values

lm(W.L..next_year ~ Age.bat + Age.pitch + BA + HR.bat + OPS + SO.W + HR9 + ..



lm(W.L..next_year ~ Age.bat + Age.pitch + BA + HR.bat + OPS + SO.W + HR9 + ..

```
set.seed(139)
RMSE <- function(y,yhat){
  SSE = sum((y-yhat)^2)
  SST = sum((y - mean(y))^2)
  return(sqrt(SSE/length(y)))
}

R2 <- function(y,yhat) {
  SSE = sum((y-yhat)^2)
  SST = sum((y-mean(y))^2)
  r.squared <- 1 - (SSE / SST)
  return(r.squared)
}

baseline.trainRMSE = RMSE(train.df$W.L..next_year, predict(baseline, newdata=train.df))
baseline.testRMSE = RMSE(test.df$W.L..next_year, predict(baseline, newdata=test.df))
baseline.trainR2 = R2(train.df$W.L..next_year, predict(baseline, newdata=train.df))
baseline.testR2 = R2(test.df$W.L..next_year, predict(baseline, newdata=test.df))
```

Linear Regression

```
set.seed(139)
colnames(train.df)
```

```
## [1] "Tm" "Age.bat" "PA" "AB"
```

```
## [5] "R.bat"          "H.bat"          "X2B"            "X3B"
## [9] "HR.bat"         "RBI"            "SB"             "CS"
## [13] "BB.bat"         "SO.bat"         "BA"             "OBP"
## [17] "SLG"            "OPS"            "OPSplus"        "TB"
## [21] "GDP"            "HBP.bat"        "SH"             "SF"
## [25] "IBB.bat"        "year.bat"       "year_adj.bat"   "Age.pitch"
## [29] "W.L..same_year" "ERA"            "GF"             "SHO"
## [33] "SV"             "IP"             "H.pitch"        "R.pitch"
## [37] "ER"             "HR.pitch"       "BB.pitch"       "IBB.pitch"
## [41] "SO.pitch"       "HBP.pitch"      "BK"             "WP"
## [45] "BF"             "ERApplus"       "FIP"            "WHIP"
## [49] "H9"             "HR9"            "BB9"            "S09"
## [53] "SO.W"           "year.pitch"     "year_adj.pitch" "Rk"
## [57] "G"              "Inn"            "Ch"             "PO"
## [61] "A"              "E"              "DP"             "Fld."
## [65] "Rtot"           "Rtot.yr"        "RF.9"           "RF.G"
## [69] "year"           "year_adj"       "W.L..next_year" "tot_fa_war3"
## [73] "num_fas"
```

```
set.seed(139)
# full linear regression models

# ignore Rk.bat, R.bat, RBI, year.bat, year_adj.bat, W, L, R.pitch, year.pitch
# year_adj.pitch, Rk, WL..next_year, year, year_adj, ERA, ERAplus
# Rtot, Rtot.yr, Rdrs, Rgood (hard to interpret)
lm.full <- lm(W.L..next_year ~ Age.bat + PA + AB + H.bat + X2B + X3B +
              HR.bat + SB + CS + BB.bat + SO.bat + BA + OBP + SLG + OPS + OPSplus +
              TB + GDP + HBP.bat + SH + SF + IBB.bat + Age.pitch + W.L..same_year +
              GF + SHO + SV + IP + H.pitch + HR.pitch +
              BB.pitch + IBB.pitch + SO.pitch + HBP.pitch + BK + WP + BF +
              FIP + WHIP + H9 + HR9 + BB9 + S09 + SO.W +
              G + Inn + Ch + PO + A + E + DP + Fld. +
              RF.9 + RF.G + tot_fa_war3 + num_fas,
              data = train.df)
lmfull.trainRMSE = RMSE(train.df$W.L..next_year, predict(lm.full, newdata=train.df))
```

```
## Warning in predict.lm(lm.full, newdata = train.df): prediction from a rank-
## deficient fit may be misleading
```

```
lmfull.testRMSE = RMSE(test.df$W.L..next_year, predict(lm.full, newdata=test.df))
```

```
## Warning in predict.lm(lm.full, newdata = test.df): prediction from a rank-
## deficient fit may be misleading
```

```
lmfull.trainR2 = R2(train.df$W.L..next_year, predict(lm.full, newdata=train.df))
```

```
## Warning in predict.lm(lm.full, newdata = train.df): prediction from a rank-
## deficient fit may be misleading
```

```
lmfull.testR2 = R2(test.df$W.L..next_year, predict(lm.full, newdata=test.df))
```

```
## Warning in predict.lm(lm.full, newdata = test.df): prediction from a rank-  
## deficient fit may be misleading
```

```
lm.fullinteraction <- lm(W.L..next_year ~ (Age.bat + PA + AB + H.bat + X2B + X3B +  
      HR.bat + SB + CS + BB.bat + S0.bat + BA + OBP + SLG + OPS + OPSplus +  
      TB + GDP + HBP.bat + SH + SF + IBB.bat + Age.pitch + W.L..same_year +  
      GF + SHO + SV + IP + H.pitch + HR.pitch +  
      BB.pitch + IBB.pitch + S0.pitch + HBP.pitch + BK + WP + BF +  
      FIP + WHIP + H9 + HR9 + BB9 + S09 + S0.W +  
      G + Inn + Ch + PO + A + E + DP + Fld. +  
      RF.9 + RF.G + tot_fa_war3 + num_fas)^2, data = train.df)  
lmfullinteraction.trainRMSE = RMSE(train.df$W.L..next_year, predict(lm.fullinteraction, newdata=train.d
```

```
## Warning in predict.lm(lm.fullinteraction, newdata = train.df): prediction from a  
## rank-deficient fit may be misleading
```

```
lmfullinteraction.testRMSE = RMSE(test.df$W.L..next_year, predict(lm.fullinteraction, newdata=test.df))
```

```
## Warning in predict.lm(lm.fullinteraction, newdata = test.df): prediction from a  
## rank-deficient fit may be misleading
```

```
lmfullinteraction.trainR2 = R2(train.df$W.L..next_year, predict(lm.fullinteraction, newdata=train.df))
```

```
## Warning in predict.lm(lm.fullinteraction, newdata = train.df): prediction from a  
## rank-deficient fit may be misleading
```

```
lmfullinteraction.testR2 = R2(test.df$W.L..next_year, predict(lm.fullinteraction, newdata=test.df))
```

```
## Warning in predict.lm(lm.fullinteraction, newdata = test.df): prediction from a  
## rank-deficient fit may be misleading
```

```
set.seed(139)  
# Ridge Regression  
  
library(glmnet)
```

```
## Loading required package: Matrix
```

```
## Loaded glmnet 4.1-6
```

```
library(caret)
```

```
## Loading required package: ggplot2
```

```
## Loading required package: lattice
```

```
##  
## Attaching package: 'caret'
```

```
## The following objects are masked _by_ '.GlobalEnv':
##
##      R2, RMSE
```

```
# regularize full model
```

```
X.full = model.matrix(lm.full)[,-1] # drop intercept
```

```
best_lambda = cv.glmnet(X.full, train.df$W.L..next_year, alpha=0, lambda=10^seq(-4, 4, 0.1))$lambda.min
```

```
## [1] 1.258925
```

```
ridges.full = glmnet(X.full, train.df$W.L..next_year, alpha=0,
                     lambda=best_lambda)
```

```
imp <- as.data.frame(varImp(ridges.full, lambda=best_lambda))
```

```
imp <- data.frame(overall = imp$Overall,
                 names = rownames(imp))
```

```
imp[order(imp$overall,decreasing = T),][1:10,]
```

```
##      overall names
```

```
## 13 38.477736   OBP
```

```
## 52 18.456584   Fld.
```

```
## 14 15.601157   SLG
```

```
## 15 10.724433   OPS
```

```
## 39  6.301111  WHIP
```

```
## 26  4.141528   SHO
```

```
## 54  2.620403  RF.G
```

```
## 35  2.396358   BK
```

```
## 41  1.381744  HR9
```

```
## 40  1.274424   H9
```

```
X.full.test = model.matrix(lm.full, data=test.df)[,-1] # drop intercept
```

```
yhats.full.train = predict(ridges.full, X.full)
```

```
ridgesfull.trainRMSE = RMSE(train.df$W.L..next_year, yhats.full.train) # train RMSE
```

```
ridgesfull.trainR2 = R2(train.df$W.L..next_year, yhats.full.train) # train R2
```

```
yhats.full.test = predict(ridges.full, X.full.test)
```

```
#plot(RMSE.ridges.full.test~log(ridges.full$lambda, 10), type='l')
```

```
ridgesfull.testRMSE = RMSE(test.df$W.L..next_year, yhats.full.test) # test RMSE
```

```
ridgesfull.testR2 = R2(test.df$W.L..next_year, yhats.full.test) # test R2
```

```
set.seed(139)
```

```
# regularize full interaction model
```

```
X.fullinteraction = model.matrix(lm.fullinteraction)[,-1] # drop intercept
```

```
best_lambda = cv.glmnet(X.fullinteraction, train.df$W.L..next_year, alpha=0,
                       lambda=10^seq(-4, 4, 0.1))$lambda.min; best_lambda
```

```
## [1] 19.95262
```

```

ridges.fullinteraction = glmnet(X.fullinteraction, train.df$W.L..next_year, alpha=0,
                                lambda=best_lambda)
imp <- as.data.frame(varImp(ridges.fullinteraction, lambda=best_lambda))
imp <- data.frame(overall = imp$Overall,
                 names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]

```

```

##      overall      names
## 52  6.385091      Fld.
## 607 4.054872      BA:OBP
## 689 3.740522 OBP:Fld.
## 651 3.061896 OBP:SLG
## 13  2.611850      OBP
## 608 2.189910      BA:SLG
## 652 1.919731 OBP:OPS
## 646 1.681135      BA:Fld.
## 731 1.495566 SLG:Fld.
## 609 1.373677      BA:OPS

```

```

X.fullinteraction.test = model.matrix(lm.fullinteraction, data=test.df)[,-1] # drop intercept

yhats.fullinteraction.train = predict(ridges.fullinteraction, X.fullinteraction)
ridgesfullinteraction.trainRMSE = RMSE(train.df$W.L..next_year, yhats.fullinteraction.train) # train RMSE
ridgesfullinteraction.trainR2 = R2(train.df$W.L..next_year, yhats.fullinteraction.train) # train R2

yhats.fullinteraction.test = predict(ridges.fullinteraction, X.fullinteraction.test)
#plot(RMSE.ridges.fullinteraction.test~log(ridges.fullinteraction$lambda, 10), type='l')
ridgesfullinteraction.testRMSE = RMSE(test.df$W.L..next_year, yhats.fullinteraction.test) # train RMSE
ridgesfullinteraction.testR2 = R2(test.df$W.L..next_year, yhats.fullinteraction.test) # train R2

```

```

set.seed(139)
# Lasso Regression
# regularize full model

best_lambda = cv.glmnet(X.full, train.df$W.L..next_year, alpha=1,
                        lambda=10^seq(-4, 4, 0.1))$lambda.min; best_lambda

```

```
## [1] 0.1
```

```

lassos.full = glmnet(X.full, train.df$W.L..next_year, alpha=1,
                     lambda=best_lambda)
imp <- as.data.frame(varImp(lassos.full, lambda=best_lambda))
imp <- data.frame(overall = imp$Overall,
                 names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]

```

```

##      overall      names
## 13 51.3466089      OBP
## 14 15.7472823      SLG
## 39  9.1180314      WHIP
## 52  6.1078745      Fld.

```

```
## 26 2.9006011 SH0
## 35 2.1270898 BK
## 54 1.7239656 RF.G
## 40 1.4583395 H9
## 6 1.0723492 X3B
## 41 0.9962776 HR9
```

```
yhats.full.train = predict(lassos.full, X.full)
lassosfull.trainRMSE = RMSE(train.df$W.L..next_year, yhats.full.train) # train RMSE
lassosfull.trainR2 = R2(train.df$W.L..next_year, yhats.full.train) # train R2

yhats.full.test = predict(lassos.full, X.full.test)
#plot(RMSE.lassos.full.test~log(ridges.full$lambda, 10), type='l')
lassosfull.testRMSE = RMSE(test.df$W.L..next_year, yhats.full.test) # test RMSE
lassosfull.testR2 = R2(test.df$W.L..next_year, yhats.full.test) # test RMSE
```

```
set.seed(139)
# regularize full interaction model

best_lambda = cv.glmnet(X.fullinteraction, train.df$W.L..next_year, alpha=1,
                        lambda=10^seq(-4, 4, 0.1))$lambda.min; best_lambda
```

```
## [1] 0.1258925
```

```
lassos.fullinteraction = glmnet(X.fullinteraction, train.df$W.L..next_year, alpha=1,
                                lambda=best_lambda)
imp <- as.data.frame(varImp(lassos.fullinteraction, lambda=best_lambda))
imp <- data.frame(overall = imp$Overall,
                 names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]
```

```
##      overall      names
## 689 44.8055703 OBP:Fld.
## 731 12.6440968 SLG:Fld.
## 13  7.7705702  OBP
## 936 1.3286793  SH:SH0
## 1299 0.7980187 IBB.pitch:BK
## 986 0.7483075  SF:HR9
## 660 0.5828154 OBP:Age.pitch
## 1447 0.3713172 WHIP:S09
## 1458 0.2711806 WHIP:RF.G
## 349 0.2064814 X3B:HBP.pitch
```

```
yhats.fullinteraction.train = predict(lassos.fullinteraction, X.fullinteraction)
lassosfullinteraction.trainRMSE = RMSE(train.df$W.L..next_year, yhats.fullinteraction.train) # train RMSE
lassosfullinteraction.trainR2 = R2(train.df$W.L..next_year, yhats.fullinteraction.train) # train R2

yhats.fullinteraction.test = predict(lassos.fullinteraction, X.fullinteraction.test)
#plot(RMSE.lassos.fullinteraction.test~log(lassos.fullinteraction$lambda, 10), type='l')
lassosfullinteraction.testRMSE = RMSE(test.df$W.L..next_year, yhats.fullinteraction.test) # train RMSE
lassosfullinteraction.testR2 = R2(test.df$W.L..next_year, yhats.fullinteraction.test) # train R2
```

```

set.seed(139)
# Stepwise
lm.step = step(lm.full, scope=c(lower=formula(W.L..next_year~1),
                                upper=lm.fullinteraction), trace=0, direction="both")
formula(lm.step)

```

```

## W.L..next_year ~ Age.bat + PA + AB + H.bat + X3B + OBP + SLG +
##      OPSplus + GDP + HBP.bat + SF + Age.pitch + SV + IP + BK +
##      BF + FIP + WHIP + BB9 + Inn + Ch + PO + A + tot_fa_war3 +
##      num_fas

```

```

imp <- as.data.frame(varImp(lm.step))
imp <- data.frame(overall = imp$Overall,
                  names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]

```

```

##      overall      names
## 24 4.811593 tot_fa_war3
## 3  4.293909          AB
## 2  3.670723          PA
## 25 3.345379      num_fas
## 5  3.308352          X3B
## 4  3.246229          H.bat
## 18 2.859374          WHIP
## 22 2.759578          PO
## 23 2.718017          A
## 21 2.704481          Ch

```

```

lmstep.trainRMSE = RMSE(train.df$W.L..next_year, predict(lm.step, newdata=train.df))
lmstep.testRMSE = RMSE(test.df$W.L..next_year, predict(lm.step, newdata=test.df))
lmstep.trainR2 = R2(train.df$W.L..next_year, predict(lm.step, newdata=train.df))
lmstep.testR2 = R2(test.df$W.L..next_year, predict(lm.step, newdata=test.df))

```

```

set.seed(139)
# model comparison
RMSE.df = data.frame(trainRMSE = c(baseline.trainRMSE,
                                   lmfull.trainRMSE,
                                   lmfullinteraction.trainRMSE,
                                   ridgesfull.trainRMSE,
                                   ridgesfullinteraction.trainRMSE,
                                   lassosfull.trainRMSE,
                                   lassosfullinteraction.trainRMSE,
                                   lmstep.trainRMSE),
                    testRMSE = c(baseline.testRMSE,
                                   lmfull.testRMSE,
                                   lmfullinteraction.testRMSE,
                                   ridgesfull.testRMSE,
                                   ridgesfullinteraction.testRMSE,
                                   lassosfull.testRMSE,
                                   lassosfullinteraction.testRMSE,
                                   lmstep.testRMSE),
                    trainR2 = c(baseline.trainR2,

```



```

lmfull.trainR2,
lmfullinteraction.trainR2,
ridgesfull.trainR2,
ridgesfullinteraction.trainR2,
lassosfull.trainR2,
lassosfullinteraction.trainR2,
lmstep.trainR2),
testR2 = c(baseline.testR2,
lmfull.testR2,
lmfullinteraction.testR2,
ridgesfull.testR2,
ridgesfullinteraction.testR2,
lassosfull.testR2,
lassosfullinteraction.testR2,
lmstep.testR2))
rownames(RMSE.df) <- c("baseline", "full", "full interaction",
"ridge full", "ridge full interaction",
"lasso full", "lasso full interaction",
"step")
RMSE.df

```

##	trainRMSE	testRMSE	trainR2	testR2
## baseline	6.273863e+00	7.058916	0.2932730	0.2071767
## full	5.669061e+00	7.188524	0.4229627	0.1777956
## full interaction	6.104278e-09	157.610140	1.0000000	-394.2470839
## ridge full	5.796197e+00	6.929355	0.3967910	0.2360129
## ridge full interaction	5.741617e+00	6.961877	0.4080977	0.2288248
## lasso full	5.799022e+00	6.948096	0.3962028	0.2318749
## lasso full interaction	5.657099e+00	6.984586	0.4253954	0.2237857
## step	5.728989e+00	7.082100	0.4106984	0.2019603

Decision Tree/Random Forest

```

set.seed(139)
library(rpart)

RMSE = function(y,yhat){
  return(sqrt(mean((y-yhat)^2)))
}

test.df = subset(test.df, test.df$Tm != 'CLE')
tree1 = rpart(formula(lm.full),data=train.df, control = list(minsplit=1,cp=0,maxdepth=20))
yhat.tree1.train = predict(tree1)
yhat.tree1.test = predict(tree1, newdata = test.df)
RMSE.tree1.train = RMSE(train.df$W.L..next_year,yhat.tree1.train)
RMSE.tree1.test = RMSE(test.df$W.L..next_year,yhat.tree1.test)
data.frame(train=RMSE.tree1.train,test=RMSE.tree1.test)

##      train      test
## 1 3.9511 8.43241

```

```

set.seed(139)
best.cp = tree1$cptable[, "CP"][which.min(tree1$cptable[, "xerror"])]
tree2 = prune(tree1, best.cp)
yhat.tree2.train = predict(tree2)
yhat.tree2.test = predict(tree2, newdata=test.df)
RMSE.tree2.train = RMSE(train.df$W.L..next_year, yhat.tree2.train)
RMSE.tree2.test = RMSE(test.df$W.L..next_year, yhat.tree2.test)
data.frame(train=RMSE.tree2.train, test=RMSE.tree2.test)

```

```

##      train      test
## 1 6.461346 7.490019

```

```

set.seed(139)
library(randomForest)

```

```

## randomForest 4.7-1.1

```

```

## Type rfNews() to see new features/changes/bug fixes.

```

```

##
## Attaching package: 'randomForest'

```

```

## The following object is masked from 'package:ggplot2':
##
##      margin

```

```

## The following object is masked from 'package:dplyr':
##
##      combine

```

```

maxnodes = c(100,200,500)
ntree= 200
rmse.bag = rep(NA,length(maxnodes))
bestRMSE = sd(train.df$W.L..next_year)

for(i in 1:length(maxnodes)){
  bagtemp = randomForest(formula(lm.full),data=train.df,
                          mtry=56, maxnodes=maxnodes[i], ntree=ntree)
  rmse.bag[i]=RMSE(train.df$W.L..next_year, bagtemp$predicted)
  if(rmse.bag[i]<bestRMSE){
    best_maxnodes = maxnodes[i]
    bestRMSE=rmse.bag[i]
    bag=bagtemp
  }
}
data.frame(maxnodes=maxnodes, RMSE=rmse.bag)

```

```

##      maxnodes      RMSE
## 1         100 6.397272
## 2         200 6.460016
## 3         500 6.439697

```

```

yhat.bag.train = predict(bag)
yhat.bag.test = predict(bag, newdata = test.df)
RMSE.bag.train = RMSE(train.df$W.L..next_year,yhat.bag.train)
RMSE.bag.test = RMSE(test.df$W.L..next_year,yhat.bag.test)
data.frame(train=RMSE.bag.train,test=RMSE.bag.test)

```

```

##      train      test
## 1 6.397272 7.109748

```

```

library(randomForest)
set.seed(139)
maxnodes = c(100,200,500)
mtry = c(15, 25, 35, 45, 55)
ntree=200
pars = expand.grid(maxnodes=maxnodes,mtry=mtry)
RMSEs = rep(NA,nrow(pars))
bestRMSE = sd(train.df$W.L..next_year)

for(i in 1:nrow(pars)){
  rftemp = randomForest(formula(lm.full),data=train.df,
                        mtry=pars$mtry[i], maxnodes=pars$maxnodes[i], ntree=ntree)
  RMSEs[i]=RMSE(train.df$W.L..next_year, rftemp$predicted)
  if(RMSEs[i]<bestRMSE){
    best_maxnodes = maxnodes[i]
    bestRMSE=RMSEs[i]
    rfi=rftemp
  }
}
data.frame(maxnodes=pars$maxnodes,mtry=pars$mtry,RMSE=RMSEs)

```

```

##      maxnodes mtry      RMSE
## 1         100   15 6.434901
## 2         200   15 6.476828
## 3         500   15 6.464521
## 4         100   25 6.460300
## 5         200   25 6.447135
## 6         500   25 6.471577
## 7         100   35 6.417410
## 8         200   35 6.416950
## 9         500   35 6.431414
## 10        100   45 6.505922
## 11        200   45 6.477685
## 12        500   45 6.377898
## 13        100   55 6.488894
## 14        200   55 6.483632
## 15        500   55 6.434556

```

```

pars[which(RMSEs==bestRMSE),]

```

```

##      maxnodes mtry
## 12         500   45

```

```

yhat.rf1.train = predict(rf1)
yhat.rf1.test = predict(rf1, newdata = test.df)
RMSE.rf1.train = RMSE(train.df$W.L..next_year,yhat.rf1.train)
RMSE.rf1.test = RMSE(test.df$W.L..next_year,yhat.rf1.test)
data.frame(train=RMSE.rf1.train,test=RMSE.rf1.test)

```

```

##      train      test
## 1 6.377898 7.137898

```

```
importance(rf1)
```

```

##              IncNodePurity
## Age.bat          379.6500
## PA              134.2052
## AB              202.4752
## H.bat           153.2252
## X2B             235.4155
## X3B             440.7061
## HR.bat          662.0776
## SB              329.2822
## CS              421.0483
## BB.bat          829.3347
## SO.bat          406.1870
## BA              295.5659
## OBP             546.6960
## SLG             430.7280
## OPS             484.9618
## OPSplus         413.0187
## TB              152.3767
## GDP             432.1897
## HBP.bat         460.4134
## SH              337.8594
## SF              268.6063
## IBB.bat         498.5717
## Age.pitch       743.6306
## W.L..same_year  3150.8236
## GF              300.0394
## SH0             290.4883
## SV             1258.3371
## IP              293.3168
## H.pitch         272.8069
## HR.pitch        296.6186
## BB.pitch        348.5045
## IBB.pitch       271.5517
## SO.pitch        536.0281
## HBP.pitch       291.8748
## BK              454.3285
## WP              381.2293
## BF              218.8919
## FIP             740.6101
## WHIP            2256.6089
## H9             1279.5906

```

```
## HR9          397.9306
## BB9          609.8318
## S09          325.4082
## S0.W         454.5702
## G            483.0792
## Inn          253.6438
## Ch           248.2340
## P0           342.0238
## A            328.3512
## E            523.4479
## DP           406.5807
## Fld.         457.3072
## RF.9         421.2885
## RF.G         462.9082
## tot_fa_war3  1220.7219
## num_fas      481.4762
```

```
library(randomForest)
set.seed(139)
maxnodes = c(100,200,500)
mtry = c(1,3,5)
ntree=200
pars = expand.grid(maxnodes=maxnodes,mtry=mtry)
RMSEs = rep(NA,nrow(pars))
bestRMSE = sd(train.df$W.L..next_year)

for(i in 1:nrow(pars)){
  rftemp = randomForest(W.L..next_year ~ W.L..same_year + WHIP + H9 + SV + tot_fa_war3, data=train.df,
                        mtry=pars$mtry[i], maxnodes=pars$maxnodes[i], ntree=ntree)
  RMSEs[i]=RMSE(train.df$W.L..next_year, rftemp$predicted)
  if(RMSEs[i]<bestRMSE){
    best_maxnodes = maxnodes[i]
    bestRMSE=RMSEs[i]
    rf2=rftemp
  }
}
data.frame(maxnodes=pars$maxnodes,mtry=pars$mtry,RMSE=RMSEs)
```

```
##   maxnodes mtry   RMSE
## 1      100    1 6.498728
## 2      200    1 6.512211
## 3      500    1 6.500416
## 4      100    3 6.469136
## 5      200    3 6.513616
## 6      500    3 6.453573
## 7      100    5 6.462556
## 8      200    5 6.461979
## 9      500    5 6.496799
```

```
pars[which(RMSEs==bestRMSE),]
```

```
##   maxnodes mtry
## 6      500    3
```

```

yhat.rf2.train = predict(rf2)
yhat.rf2.test = predict(rf2, newdata = test.df)
RMSE.rf2.train = RMSE(train.df$W.L..next_year,yhat.rf2.train)
RMSE.rf2.test = RMSE(test.df$W.L..next_year,yhat.rf2.test)
data.frame(train=RMSE.rf2.train,test=RMSE.rf2.test)

```

```

##      train      test
## 1 6.453573 7.706507

```

```
importance(rf2)
```

```

##              IncNodePurity
## W.L..same_year      6705.507
## WHIP                6323.767
## H9                  4838.534
## SV                  5495.341
## tot_fa_war3         4804.368

```

```

set.seed(139)
tree3 = rpart(W.L..next_year ~ W.L..same_year + WHIP + H9 + SV + tot_fa_war3,
              data=train.df, control = list(minsplit=1, cp=0, maxdepth=20))
yhat.tree3.train = predict(tree3)
yhat.tree3.test = predict(tree3, newdata = test.df)
RMSE.tree3.train = RMSE(train.df$W.L..next_year,yhat.tree3.train)
RMSE.tree3.test = RMSE(test.df$W.L..next_year,yhat.tree3.test)
data.frame(train=RMSE.tree3.train,test=RMSE.tree3.test)

```

```

##      train      test
## 1 4.842705 8.420162

```

```

set.seed(139)
best.cp = tree3$cptable[, "CP"][which.min(tree3$cptable[, "xerror"])]
tree4 = prune(tree3,best.cp)
yhat.tree4.train = predict(tree4)
yhat.tree4.test = predict(tree4,newdata=test.df)
RMSE.tree4.train = RMSE(train.df$W.L..next_year,yhat.tree4.train)
RMSE.tree4.test = RMSE(test.df$W.L..next_year,yhat.tree4.test)
data.frame(train=RMSE.tree4.train,test=RMSE.tree4.test)

```

```

##      train      test
## 1 6.010486 8.204083

```

```

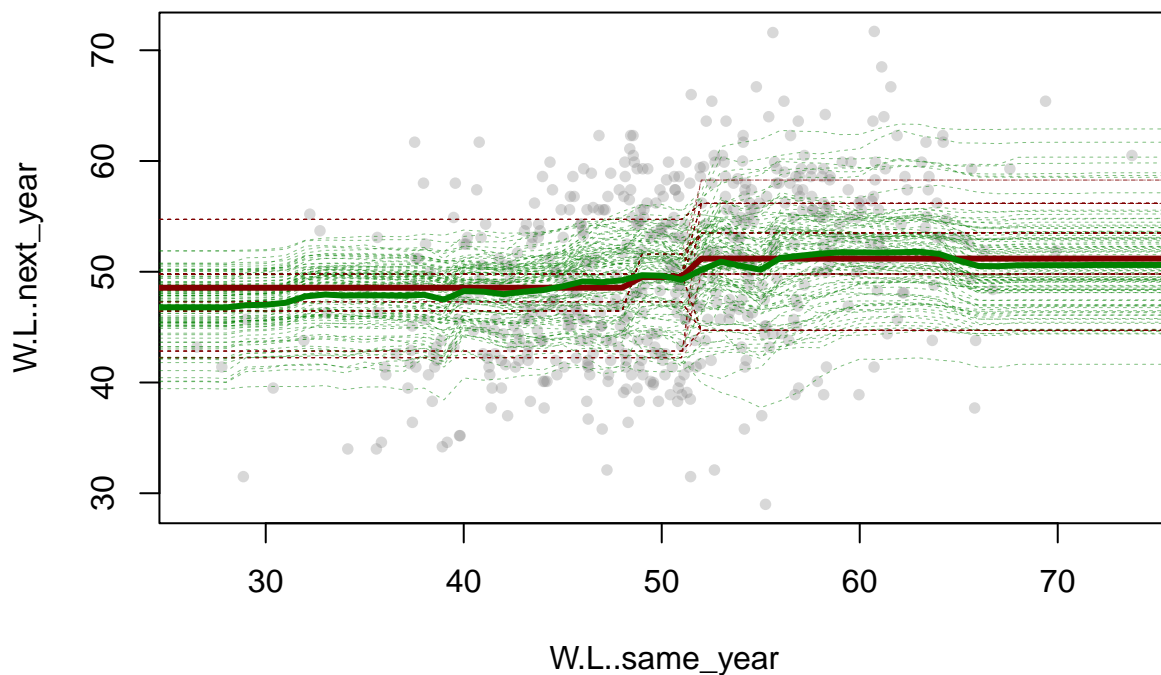
library(randomForest)
set.seed(139)
samp = sample(nrow(train.df),100)
dummy_df = train.df[samp,]
dummyx = seq(0,100,1)
plot(W.L..next_year~W.L..same_year, data=train.df,cex=0.8,pch=16,col=rgb(0.5,0.5,0.5,0.3))
yhats = matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
yhats.rf=matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))

```

```

for(i in 1:nrow(dummy_df)){
  rows=dummy_df[rep(i,length(dummyx)),]
  rows$W.L..same_year=dummyx
  yhat = predict(tree4,new=rows)
  lines(yhat~dummyx,col=rgb(0.5,0,0,0.5),lwd=0.5,lty=2:3)
  yhats[i,]=yhat
  yhat.rf = predict(rf2,new=rows)
  lines(yhat.rf~dummyx,col=rgb(0,0.5,0,0.5),lwd=0.5,lty=2:3)
  yhats.rf[i,]=yhat.rf
}
mean_yhat = apply(yhats,2,mean)
mean_yhat.rf = apply(yhats.rf,2,mean)
lines(mean_yhat~dummyx,col=rgb(0.5,0,0,1),lwd=3)
lines(mean_yhat.rf~dummyx,col=rgb(0,0.5,0,1),lwd=3)

```



```

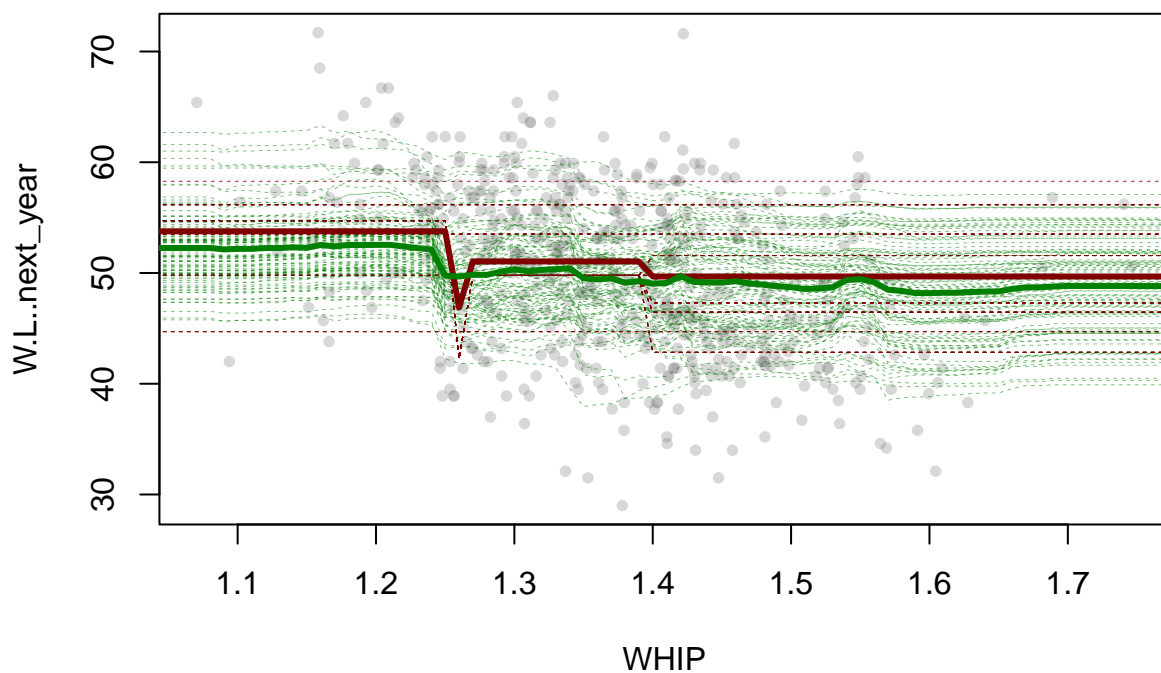
library(randomForest)
set.seed(139)
samp = sample(nrow(train.df),100)
dummy_df = train.df[samp,]
dummyx = seq(1,2,.01)
plot(W.L..next_year~WHIP, data=train.df,cex=0.8,pch=16,col=rgb(0.5,0.5,0.5,0.3))
yhats = matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
yhats.rf=matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
for(i in 1:nrow(dummy_df)){
  rows=dummy_df[rep(i,length(dummyx)),]

```

```

rows$WHIP=dummyx
yhat = predict(tree4,new=rows)
lines(yhat~dummyx,col=rgb(0.5,0,0,0.5),lwd=0.5,lty=2:3)
yhats[i,]=yhat
yhat.rf = predict(rf2,new=rows)
lines(yhat.rf~dummyx,col=rgb(0,0.5,0,0.5),lwd=0.5,lty=2:3)
yhats.rf[i,]=yhat.rf
}
mean_yhat = apply(yhats,2,mean)
mean_yhat.rf = apply(yhats.rf,2,mean)
lines(mean_yhat~dummyx,col=rgb(0.5,0,0,1),lwd=3)
lines(mean_yhat.rf~dummyx,col=rgb(0,0.5,0,1),lwd=3)

```



```

library(randomForest)
set.seed(139)
samp = sample(nrow(train.df),100)
dummy_df = train.df[samp,]
dummyx = seq(0,100,1)
plot(W.L..next_year~W.L..same_year, data=train.df,cex=0.8,pch=16,col=rgb(0.5,0.5,0.5,0.3))
yhats = matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
yhats.rf=matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
for(i in 1:nrow(dummy_df)){
  rows=dummy_df[rep(i,length(dummyx)),]
  rows$W.L..same_year=dummyx
  yhat = predict(bag,new=rows)

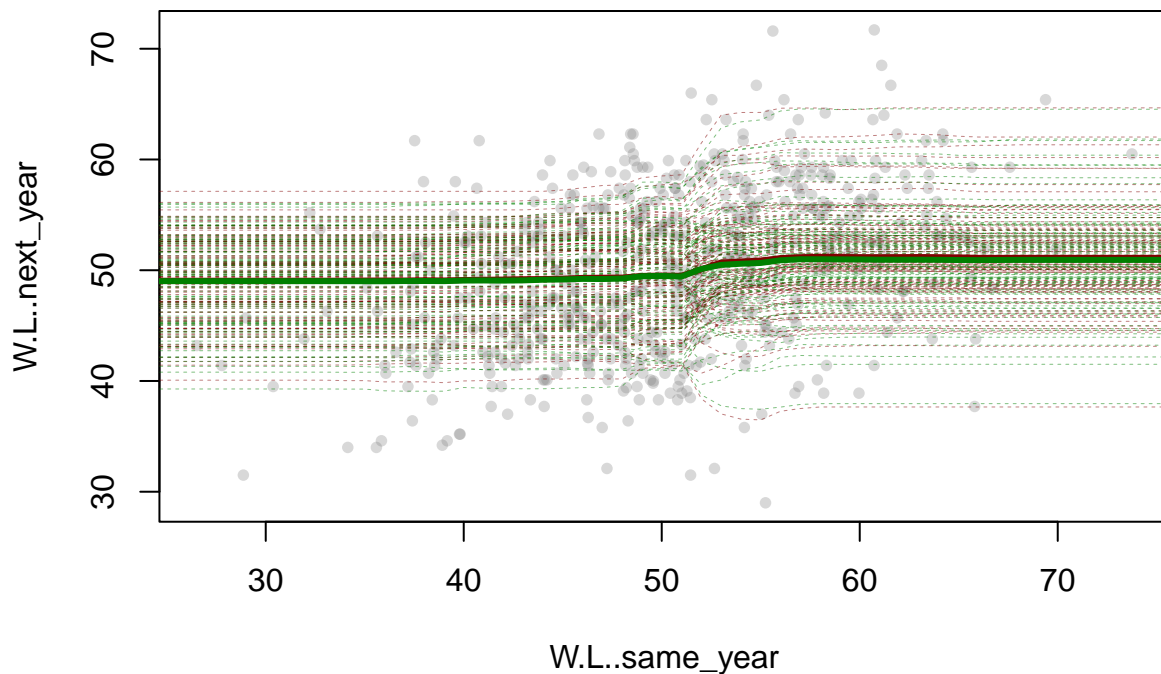
```



```

lines(yhat~dummyx,col=rgb(0.5,0,0,0.5),lwd=0.5,lty=2:3)
yhats[i,]=yhat
yhat.rf = predict(rf1,new=rows)
lines(yhat.rf~dummyx,col=rgb(0,0.5,0,0.5),lwd=0.5,lty=2:3)
yhats.rf[i,]=yhat.rf
}
mean_yhat = apply(yhats,2,mean)
mean_yhat.rf = apply(yhats.rf,2,mean)
lines(mean_yhat~dummyx,col=rgb(0.5,0,0,1),lwd=3)
lines(mean_yhat.rf~dummyx,col=rgb(0,0.5,0,1),lwd=3)

```



```

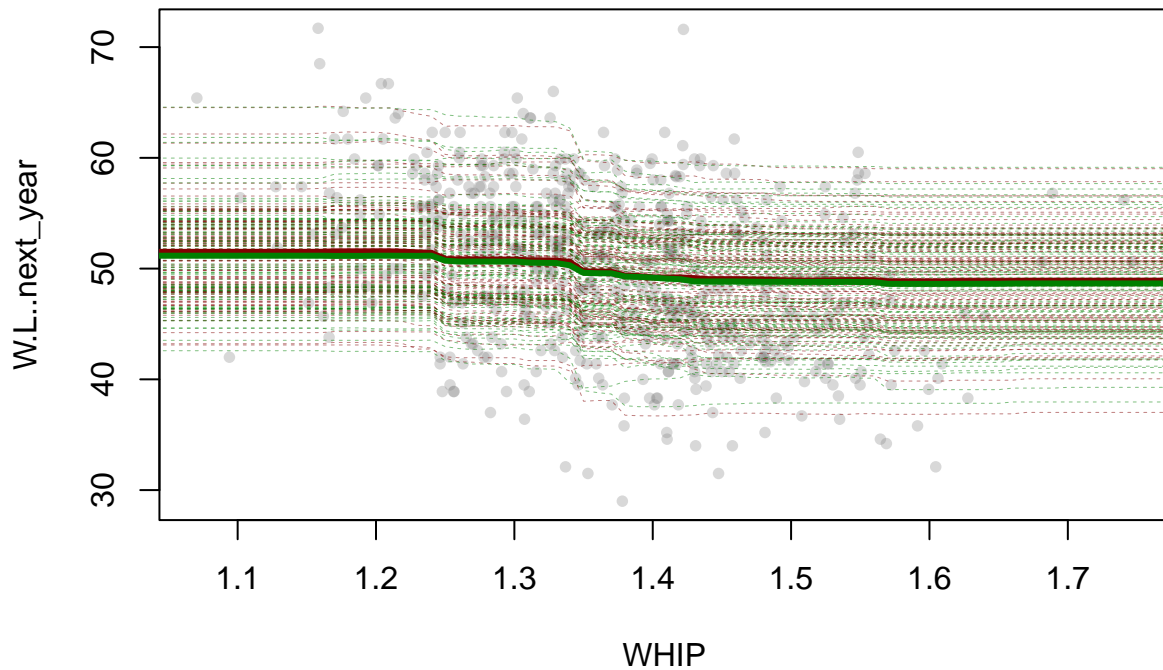
library(randomForest)
set.seed(139)
samp = sample(nrow(train.df),100)
dummy_df = train.df[samp,]
dummyx = seq(1,2,.01)
plot(W.L..next_year~WHIP, data=train.df,cex=0.8,pch=16,col=rgb(0.5,0.5,0.5,0.3))
yhats = matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
yhats.rf=matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
for(i in 1:nrow(dummy_df)){
  rows=dummy_df[rep(i,length(dummyx)),]
  rows$WHIP=dummyx
  yhat = predict(bag,new=rows)
  lines(yhat~dummyx,col=rgb(0.5,0,0,0.5),lwd=0.5,lty=2:3)
  yhats[i,]=yhat
}

```

```

yhat.rf = predict(rf1,new=rows)
lines(yhat.rf~dummyx,col=rgb(0,0.5,0,0.5),lwd=0.5,lty=2:3)
yhats.rf[i,]=yhat.rf
}
mean_yhat = apply(yhats,2,mean)
mean_yhat.rf = apply(yhats.rf,2,mean)
lines(mean_yhat~dummyx,col=rgb(0.5,0,0,1),lwd=3)
lines(mean_yhat.rf~dummyx,col=rgb(0,0.5,0,1),lwd=3)

```

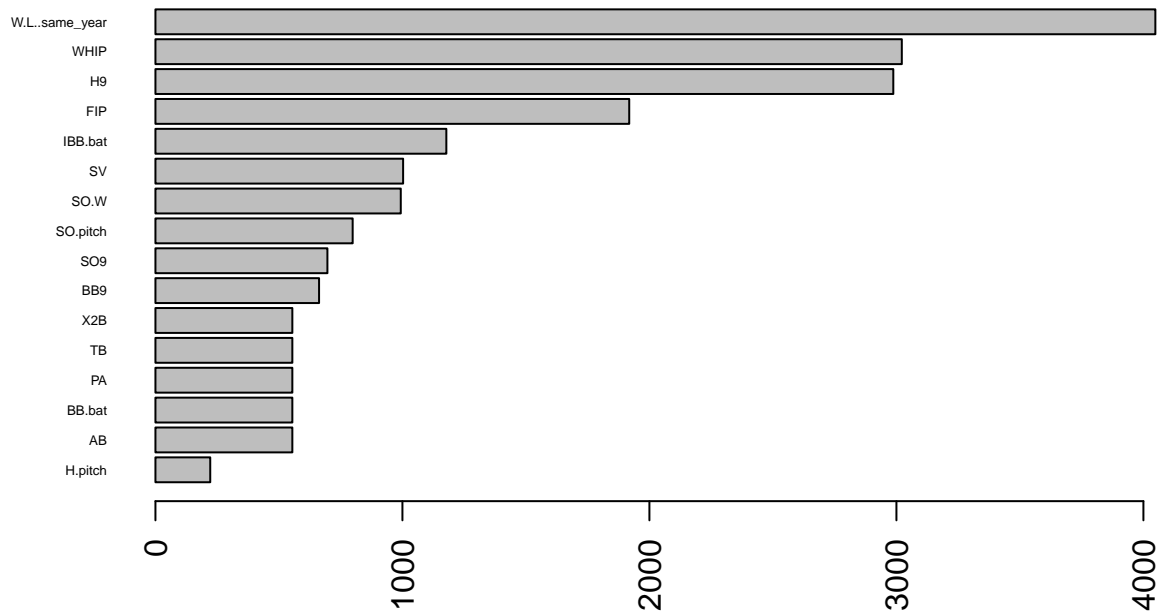


```

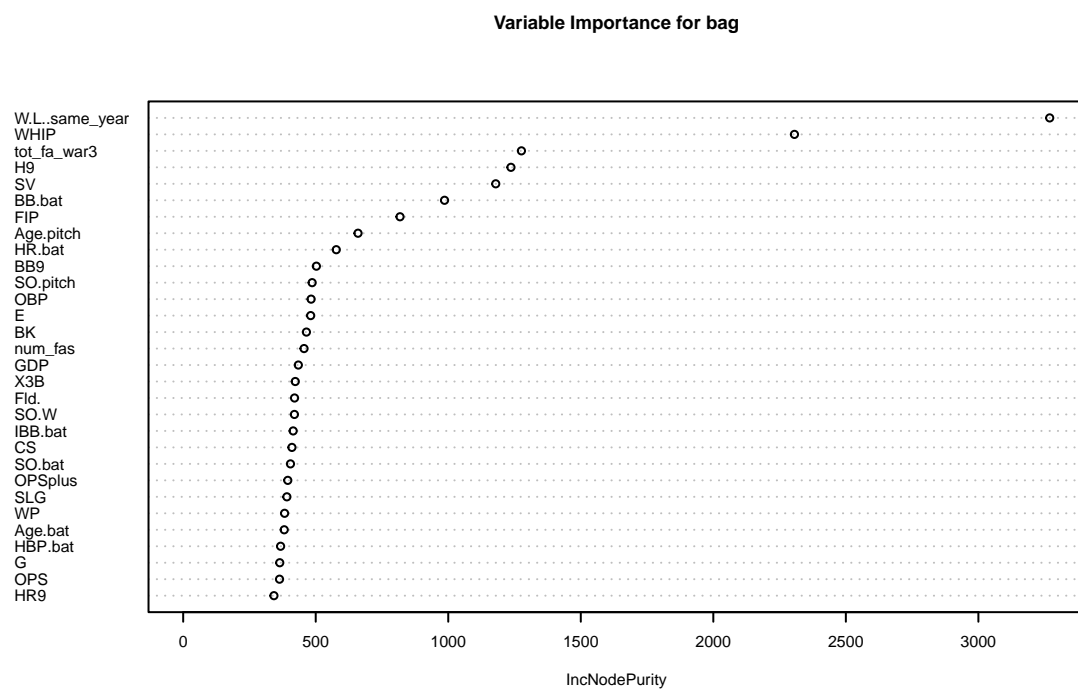
set.seed(139)
barplot(sort(tree2$variable.importance),horiz = T,las=2,cex.names = 0.4, main='Variable Importance for

```

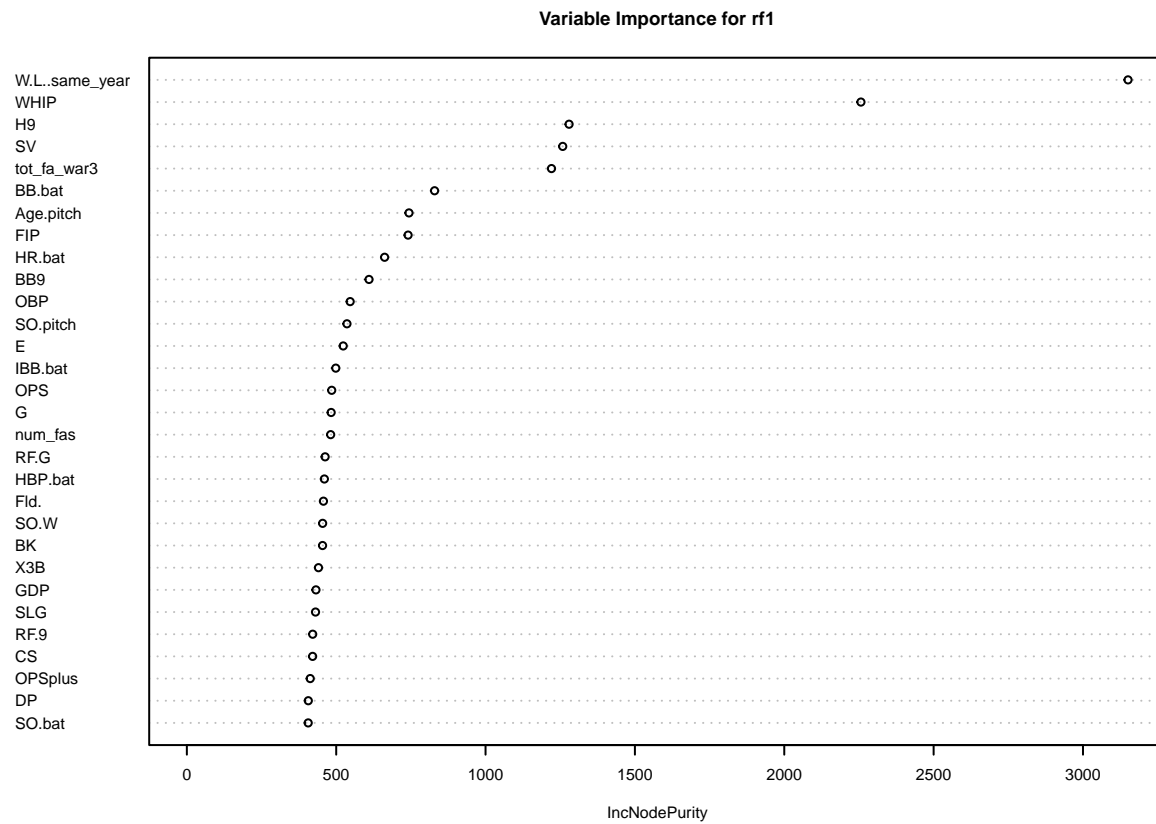
Variable Importance for tree2



```
varImpPlot(bag, cex=0.5, main='Variable Importance for bag')
```

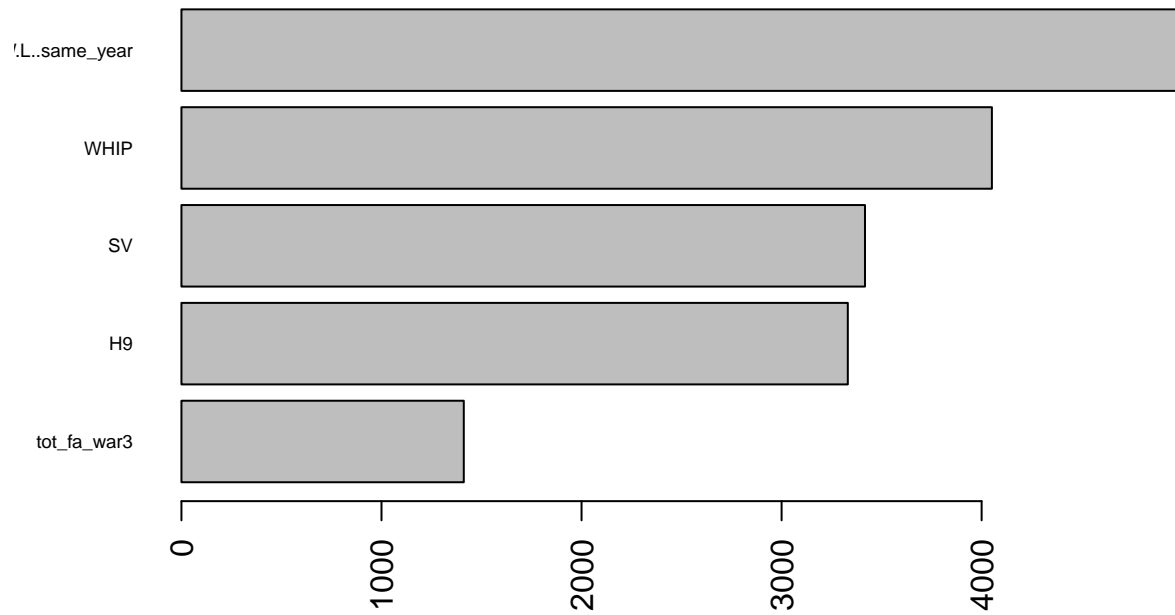


```
varImpPlot(rf1,cex=0.5, main='Variable Importance for rf1')
```



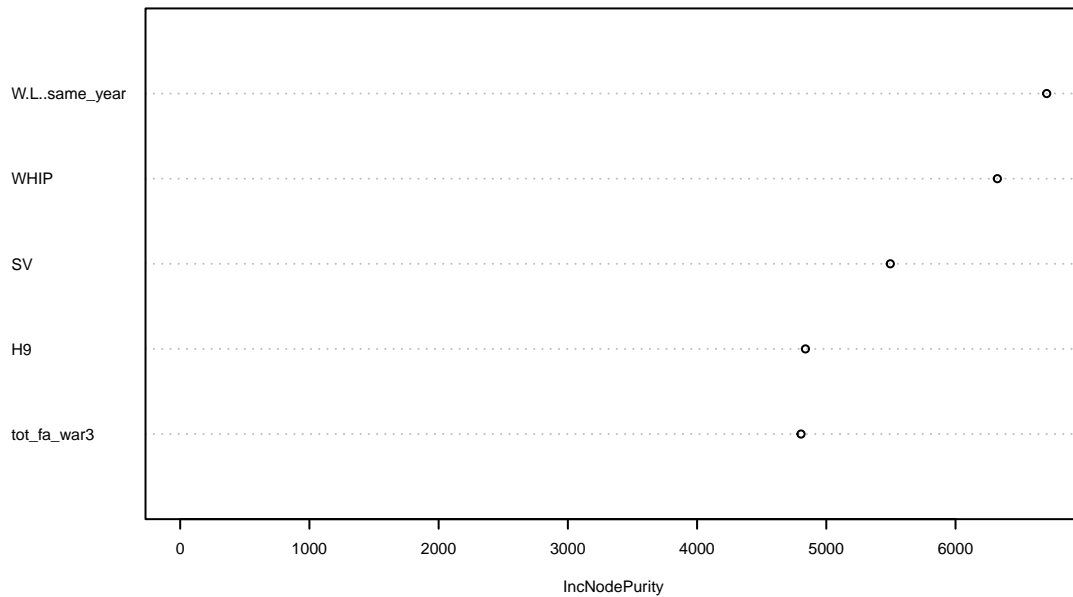
```
barplot(sort(tree4$variable.importance),horiz = T,las=2,cex.names = 0.6, main='Variable Importance for t
```

Variable Importance for tree4



```
varImpPlot(rf2, cex=0.5, main='Variable Importance for rf2')
```

Variable Importance for rf2



```
set.seed(139)
tab <- matrix(c(RMSE.tree1.train, RMSE.tree1.test,
  RMSE.tree2.train, RMSE.tree2.test,
  RMSE.bag.train, RMSE.bag.test,
  RMSE.rf1.train, RMSE.rf1.test,
  RMSE.rf2.train, RMSE.rf2.test,
  RMSE.tree4.train, RMSE.tree4.test), nrow=6, byrow = TRUE
)
colnames(tab) <- c('train','test')
rownames(tab) <- c('tree1','tree2','bag', 'rf1', 'rf2', 'tree4')
tab <- as.table(tab)
tab
```

```
##      train    test
## tree1 3.951100 8.432410
## tree2 6.461346 7.490019
## bag   6.397272 7.109748
## rf1   6.377898 7.137898
## rf2   6.453573 7.706507
## tree4 6.010486 8.204083
```

Mixed Effects Models

```

set.seed(139)
library(lme4)

# for (i in 1997:2022){
#   lmer_model <- lmer(team_data[[i]]$W.L.~poly(team_data[[i]]$BatAge, 2, raw = TRUE) + (1 + poly(team_
#   summary(lmer_model)
# }

lmer_model <- lmer(train.df$W.L..next_year ~ poly(train.df$Age.bat, 2, raw = FALSE) + (1 + poly(train.d
summary(lmer_model)

## Linear mixed model fit by REML ['lmerMod']
## Formula: train.df$W.L..next_year ~ poly(train.df$Age.bat, 2, raw = FALSE) +
##      ((1 | train.df$Tm) + (0 + poly(train.df$Age.bat, 2, raw = FALSE) |
##      train.df$Tm))
##
## REML criterion at convergence: 3574.3
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -2.8353 -0.7280  0.0241  0.6893  3.3827
##
## Random effects:
##      Groups             Name                Variance Std.Dev. Corr
## train.df.Tm      (Intercept)                13.71    3.703
## train.df.Tm.1 poly(train.df$Age.bat, 2, raw = FALSE)1 231.90    15.228
##               poly(train.df$Age.bat, 2, raw = FALSE)2 238.85    15.455   -1.00
## Residual                                42.18    6.495
## Number of obs: 536, groups:  train.df$Tm, 29
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)      49.8660    0.7485  66.623
## poly(train.df$Age.bat, 2, raw = FALSE)1  -5.3344    8.0431  -0.663
## poly(train.df$Age.bat, 2, raw = FALSE)2   6.7511    7.9705   0.847
##
## Correlation of Fixed Effects:
##              (Intr) p(.$A.,2,r=FALSE)1
## p(.$A.,2,r=FALSE)1 -0.009
## p(.$A.,2,r=FALSE)2  0.023 -0.132

lmer_model <- lmer(train.df$W.L..next_year ~ poly(train.df$BA, 2, raw = FALSE) + (1 + poly(train.df$BA,
## boundary (singular) fit: see help('isSingular')

summary(lmer_model)

## Linear mixed model fit by REML ['lmerMod']
## Formula: train.df$W.L..next_year ~ poly(train.df$BA, 2, raw = FALSE) +
##      ((1 | train.df$Tm) + (0 + poly(train.df$BA, 2, raw = FALSE) |

```



```

##      train.df$Tm))
##
## REML criterion at convergence: 3562.1
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -2.8878 -0.6824  0.0135  0.6932  3.2131
##
## Random effects:
##      Groups             Name                Variance Std.Dev. Corr
##  train.df.Tm      (Intercept)                13.870992 3.72438
##  train.df.Tm.1 poly(train.df$BA, 2, raw = FALSE)1  1.522582 1.23393
##                  poly(train.df$BA, 2, raw = FALSE)2  0.004076 0.06384 1.00
##  Residual                                41.796196 6.46500
## Number of obs: 536, groups:  train.df$Tm, 29
##
## Fixed effects:
##
##              Estimate Std. Error t value
## (Intercept)      49.9374      0.7497  66.612
## poly(train.df$BA, 2, raw = FALSE)1  33.4075      8.7293   3.827
## poly(train.df$BA, 2, raw = FALSE)2   3.5883      6.8383   0.525
##
## Correlation of Fixed Effects:
##              (Intr) p(.$BA,2,r=FALSE)1
## p(.$BA,2,r=FALSE)1 0.018
## p(.$BA,2,r=FALSE)2 0.005  0.027
## optimizer (nlptwrap) convergence code: 0 (OK)
## boundary (singular) fit: see help('isSingular')

# lmer_model <- lmer(W.L..next_year ~ Age.bat + PA + AB + H.bat + X2B + X3B +
#   HR.bat + SB + CS + BB.bat + SO.bat + BA + OBP + SLG + OPS + OPSplus +
#   TB + GDP + HBP.bat + SH + SF + IBB.bat + Age.pitch + W.L..same_year +
#   GF + SHO + SV + IP + H.pitch + HR.pitch +
#   BB.pitch + IBB.pitch + SO.pitch + HBP.pitch + BK + WP + BF +
#   FIP + WHIP + H9 + HR9 + BB9 + SO9 + SO.W +
#   G + Inn + Ch + PO + A + E + DP + Fld. +
#   RF.9 + RF.G + tot_fa_war3 + num_fas || Tm, data = train.df, verbose=TRUE)

set.seed(139)
summary(lmer_model)

## Linear mixed model fit by REML ['lmerMod']
## Formula: train.df$W.L..next_year ~ poly(train.df$BA, 2, raw = FALSE) +
##      ((1 | train.df$Tm) + (0 + poly(train.df$BA, 2, raw = FALSE) |
##      train.df$Tm))
##
## REML criterion at convergence: 3562.1
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -2.8878 -0.6824  0.0135  0.6932  3.2131
##
## Random effects:

```

```
## Groups Name Variance Std.Dev. Corr
## train.df.Tm (Intercept) 13.870992 3.72438
## train.df.Tm.1 poly(train.df$BA, 2, raw = FALSE)1 1.522582 1.23393
## poly(train.df$BA, 2, raw = FALSE)2 0.004076 0.06384 1.00
## Residual 41.796196 6.46500
## Number of obs: 536, groups: train.df$Tm, 29
##
## Fixed effects:
## Estimate Std. Error t value
## (Intercept) 49.9374 0.7497 66.612
## poly(train.df$BA, 2, raw = FALSE)1 33.4075 8.7293 3.827
## poly(train.df$BA, 2, raw = FALSE)2 3.5883 6.8383 0.525
##
## Correlation of Fixed Effects:
## (Intr) p(.$BA,2,r=FALSE)1
## p(.$BA,2,r=FALSE)1 0.018
## p(.$BA,2,r=FALSE)2 0.005 0.027
## optimizer (nloptwrap) convergence code: 0 (OK)
## boundary (singular) fit: see help('isSingular')
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + (1 + WHIP + W.L..same_year +
```

```
## boundary (singular) fit: see help('isSingular')
```

```
# summary(lmer.varmodel)
```

```
# predict(lmer.varmodel)
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 6.007809
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.051978
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch | Tm, data = train.df)
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

```
# summary(lmer.varmodel)
```

```
# predict(lmer.varmodel)
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.860842
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 6.997159
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + tot_fa_war3 | Tm, data = tra
```

```
## boundary (singular) fit: see help('isSingular')
```

```
# summary(lmer.varmodel)
```

```
# predict(lmer.varmodel)
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.839756
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.029939
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + H9 | Tm, data = train.df)
```

```
## boundary (singular) fit: see help('isSingular')
```

```
# summary(lmer.varmodel)
```

```
# predict(lmer.varmodel)
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.631575
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 6.984588
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + H9 + (1 + WHIP + W.L..same_y
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
```

```
## Model failed to converge with max|grad| = 0.396988 (tol = 0.002, component 1)
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, : Model is nearly unident
```

```
## - Rescale variables?;Model is nearly unidentifiable: large eigenvalue ratio
```

```
## - Rescale variables?
```

```
# summary(lmer.varmodel)
```

```
# predict(lmer.varmodel)
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.687929
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 6.944894
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ Age.bat + PA + AB | Tm, data = train.df)
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :  
## unable to evaluate scaled gradient
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :  
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.957596
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.091514
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ Age.bat + PA + AB + (1 + Age.bat + PA + AB | Tm) , data = train.df)
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :  
## unable to evaluate scaled gradient
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :  
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.946579
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.091969
```

RIDGE full

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ OBP + Fld. + SLG + OPS + WHIP + (1 + OBP + Fld. + SLG + OPS + WHIP | Tm) , data = train.df)
```

```
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.489772
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 6.966577
```

```
set.seed(139)
```

```
# lmer.varmodel <- lmer(W.L..next_year ~ OBP + SLG + OPS + SHO + Fld. + (1 + OBP + SLG + OPS + SHO + Fld. | Tm), data = train.df)  
# RMSE(train.df$W.L..next_year, predict(lmer.varmodel))  
# RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ OBP + Fld. + SLG + OPS + WHIP + (1 | Tm), data = train.df)  
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.946799
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 6.929084
```

RIDGE full interaction

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ Fld. + BA:OBP + OBP:Fld. + OBP:SLG + OBP + (1 + Fld. + BA:OBP + OBP | Tm), data = train.df)
```

```
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.92393
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.081875
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ Fld. + BA:OBP + OBP:Fld. + OBP:SLG + OBP + (1 | Tm) , data = train.df)  
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 6.212734
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.018323
```

LASSO full

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ OBP + SLG + WHIP + Fld. + SHO + (1 + OBP + SLG + WHIP + Fld. + SHO | Tm))
```

```
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.435744
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 6.938336
```

```
summary(lmer.varmodel)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: W.L..next_year ~ OBP + SLG + WHIP + Fld. + SHO + (1 + OBP + SLG + WHIP + Fld. + SHO | Tm)
## Data: train.df
##
## REML criterion at convergence: 3437.4
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.4227 -0.5665  0.0229  0.6163  2.9642
##
## Random effects:
##   Groups    Name                Variance Std.Dev. Corr
##   Tm        (Intercept) 25623.90 160.075
##           OBP          1484.35  38.527   0.10
##           SLG           649.72  25.490  -0.36 -0.77
##           WHIP          259.12  16.097  -0.38  0.07  0.58
##           Fld.         24288.41 155.847  -0.98 -0.15  0.31  0.22
##           SHO           43.69   6.610   0.56  0.20 -0.78 -0.94 -0.43
## Residual              32.82   5.729
## Number of obs: 536, groups: Tm, 29
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)   41.295    45.904   0.900
## OBP           65.398    27.038   2.419
## SLG           20.537    15.950   1.288
## WHIP          -23.215     4.073  -5.699
## Fld.          12.322    45.713   0.270
```

```

## SHO          6.042      3.242    1.864
##
## Correlation of Fixed Effects:
##      (Intr) OBP      SLG      WHIP    Fld.
## OBP    0.048
## SLG   -0.129 -0.812
## WHIP  -0.301 -0.051  0.150
## Fld.  -0.986 -0.119  0.131  0.176
## SHO   0.171 -0.200  0.032 -0.241 -0.121
## optimizer (nloptwrap) convergence code: 0 (OK)
## boundary (singular) fit: see help('isSingular')

set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP + SLG + WHIP + Fld. + SHO + (1 | Tm) , data = train.df)
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))

## [1] 5.932623

RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))

## [1] 6.831064

summary(lmer.varmodel)

## Linear mixed model fit by REML ['lmerMod']
## Formula: W.L..next_year ~ OBP + SLG + WHIP + Fld. + SHO + (1 | Tm)
## Data: train.df
##
## REML criterion at convergence: 3464.5
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.3770 -0.6269 -0.0280  0.6929  3.1814
##
## Random effects:
##  Groups   Name                Variance Std.Dev.
##  Tm        (Intercept)    7.52      2.742
## Residual                    37.10     6.091
## Number of obs: 536, groups: Tm, 29
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)   33.292    34.791    0.957
## OBP            48.052    27.099    1.773
## SLG            33.469    15.913    2.103
## WHIP          -21.499     2.737   -7.855
## Fld.           18.524    35.116    0.528
## SHO            6.184     3.015    2.051
##
## Correlation of Fixed Effects:
##      (Intr) OBP      SLG      WHIP    Fld.
## OBP    0.031

```

```
## SLG -0.083 -0.810
## WHIP -0.228 -0.115 0.027
## Fld. -0.987 -0.115 0.098 0.145
## SHO 0.043 -0.231 0.131 0.031 -0.022
```

LASSO full interaction

```
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP:Fld. + SLG:Fld. + OBP + SH:SHO + IBB.pitch:BK + (1 + OBP:Fld.
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge with max|grad| = 0.00918726 (tol = 0.002, component 1)
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.843151
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 6.928967
```

```
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP:Fld. + SLG:Fld. + OBP + SH:SHO + IBB.pitch:BK + (1 | Tm) , d
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 6.157779
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.061127
```

Step

```
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ tot_fa_war3 + AB + PA + num_fas + X3B + (1 + tot_fa_war3 + AB + I
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.762591
```



```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.123673
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ tot_fa_war3 + AB + PA + num_fas + X3B + (1 | Tm), data = train.d  
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 6.140747
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.102855
```

Random Forest 1 and Random Forest 2

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + FIP + H9 + SO.W + BB9 + (1 + WHIP + FIP + H9 + SO.W + BB9
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :  
## unable to evaluate scaled gradient
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :  
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.672768
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.139875
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + FIP + H9 + SO.W + BB9 + (1 | Tm), data = train.df)  
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 6.191988
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.200265
```

Bag

```

set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + tot_fa_war3 + IBB.bat + (1 +

## boundary (singular) fit: see help('isSingular')

RMSE(train.df$W.L..next_year, predict(lmer.varmodel))

## [1] 5.904282

RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))

## [1] 7.203873

set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + tot_fa_war3 + IBB.bat + (1 +
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))

## [1] 6.07536

RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))

## [1] 7.125792

rfl

set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + H9 + FIP + tot_fa_war3 + (1 + WHIP + W.L.

## boundary (singular) fit: see help('isSingular')

RMSE(train.df$W.L..next_year, predict(lmer.varmodel))

## [1] 5.75037

RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))

## [1] 7.191054

set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + H9 + FIP + tot_fa_war3 + (1 | Tm), data =
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))

## [1] 6.093042

```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.259996
```

Pruned Decision tree with 3 Predictors

```
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + Age.pitch | Tm , data = train.df)
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.763283
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.052558
```

```
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + Age.pitch + (1 + W.L..same_year + WHIP +
```

```
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.89997
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.046541
```

Pruned Decision tree with all predictors

```
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 | Tm , data = train.df)
```

```
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.659651
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.056473
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 + (1 + W.L..same_year + WHIP + H9 | T
```

```
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.718808
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.07585
```

Testing stuff

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 + FIP + IBB.bat + (1 + W.L..same_year
```

```
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.609329
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.006688
```

```
set.seed(139)
```

```
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 + SV + tot_fa_war3 + (1 + W.L..same_y
```

```
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 5.552136
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.373136
```

```
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 + SV + tot_fa_war3 + (1 | Tm) , data = train.df)
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

```
## [1] 6.004241
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```

```
## [1] 7.394825
```

```
set.seed(139)
# lmer.varmodel <- lmer(W.L..next_year ~ Age.bat + PA + AB + H.bat + X2B + X3B + HR.bat + SB + CS + BB.
# RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
# RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
```